

FORMULAE FOR MIXED MOMENTS OF WIENER PROCESSES AND A STOCHASTIC AREA INTEGRAL *

YOSHIO KOMORI[†], GUOQUO YANG[‡], AND KEVIN BURRAGE[§]

Abstract. This paper deals with the expectation of monomials with respect to the stochastic area integral

$$A_{1,2}(t, t+h) = \int_t^{t+h} \int_t^s dW_1(r) dW_2(s) - \int_t^{t+h} \int_t^s dW_2(r) dW_1(s)$$

and the increments of two Wiener processes, $\Delta W_i(t, t+h) = W_i(t+h) - W_i(t)$, $i = 1, 2$. In a monomial, if the exponent of one of the Wiener increments or the stochastic area integral is an odd number, then the expectation of the monomial is zero. However, if the exponent of any of them is an even number, then the expectation is nonzero and its exact value is not known in general. In the present paper, we derive formulae to give the value in general. As an application of the formulae, we will utilize the formulae for a careful stability analysis on a Magnus-type Milstein method. As another application, we will give some mixed moments of the increments of Wiener processes and stochastic double integrals.

Key words. High order moment, stochastic integral, stochastic differential equation, stability analysis, numerical method

MSC codes. 60H10, 60H30, 65C30

1. Introduction. We are concerned with developing and analyzing numerical methods that give strong first order approximations to the solution of noncommutative stochastic differential equations (SDEs). Such methods are usually constructed on the basis of the comparison with the Itô–Taylor expansion or the Stratonovich–Taylor expansion, and as a result, they have one or more terms related to the stochastic area integral

$$A_{i,j}(t, t+h) = \int_t^{t+h} \int_t^s dW_i(r) dW_j(s) - \int_t^{t+h} \int_t^s dW_j(r) dW_i(s),$$

where $t \geq 0$, $h > 0$, and where $W_i(t), W_j(t)$ are independent Wiener processes for positive integers i, j ($i \neq j$).

Lévy [13] has studied the stochastic area integral by utilizing the Fourier series of Wiener process. As an example, he has given the probability density function of $A_{1,2}(0, 1)$. Gaveau [6] has also studied the stochastic area integral and shown a joint density function in general form, which is related to Wiener increments and stochastic area integrals.

The joint density of the stochastic area integral $A_{1,2}(t, t+h)$ and the Wiener increments $\Delta W_i(t, t+h) = W_i(t+h) - W_i(t)$, $i = 1, 2$, can be used to generate random numbers which approximate the stochastic area integral. In fact, by utilizing a conditional joint density function of them, Gaines and Lyons [5] have proposed a

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[†]Department of Physics and Information Technology, Kyushu Institute of Technology, Japan (komori@phys.kyutech.ac.jp, yoshio.komori@gmail.com).

[‡]LMAM and School of Mathematical Sciences, Peking University, China (yang-guoqiao@math.pku.edu.cn, yg5120@hotmail.com).

[§]School of Mathematical Sciences, Queensland University of Technology, Australia (kevin.burrage@qut.edu.au, kevin.burrage@gmail.com).

Stochastic Processes And The Wiener Integral

Ciprian Tudor



Stochastic Processes And The Wiener Integral:

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Taketomo Mitsui,Yoshitane Shinohara,1995 The book collects original articles on numerical analysis of ordinary differential equations and its applications Some of the topics covered in this volume are discrete variable methods Runge Kutta methods linear multistep methods stability analysis parallel implementation self validating numerical methods analysis of nonlinear oscillation by numerical means differential algebraic and delay differential equations and stochastic initial value problems

Introduction to Stochastic Integration Hui-Hsiung Kuo,2006-02-04 In the Leibniz Newton calculus one learns the differentiation and integration of deterministic functions A basic theorem in differentiation is the chain rule which gives the derivative of a composite of two differentiable functions The chain rule when written in an indefinite integral form yields the method of substitution In advanced calculus the Riemann Stieltjes integral is defined through the same procedure of partition evaluation summation limit as in the Riemann integral In dealing with random functions such as functions of a Brownian motion the chain rule for the Leibniz Newton calculus breaks down A Brownian motion moves so rapidly and irregularly that almost all of its sample paths are nowhere differentiable Thus we cannot differentiate functions of a Brownian motion in the same way as in the Leibniz Newton calculus In 1944 Kiyosi Itô published the celebrated paper Stochastic Integral in the Proceedings of the Imperial Academy Tokyo It was the beginning of the Itô calculus the counterpart of the Leibniz Newton calculus for random functions In this six page paper Itô introduced the stochastic integral and a formula known since then as Itô's formula The Itô formula is the chain rule for the Itô calculus But it cannot be expressed as in the Leibniz Newton calculus in terms of derivatives since a Brownian motion path is nowhere differentiable The Itô formula can be interpreted only in the integral form Moreover there is an additional term in the formula called the Itô correction term resulting from the nonzero quadratic variation of a Brownian motion **Proceedings of the**

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